



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 28/09/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2007	\$ / R 2007/12/14			Currency Future	6.9610	6.9723	0.162	6.9700	6.9700	24,464
28/09/2007	\$ / R 2008/03/17			Currency Future	7.0606	7.0717	0.157	0.0000	0.0000	8,614
28/09/2007	\$ / R 2008/06/13			Currency Future	7.1662	7.1767	0.147	0.0000	0.0000	0
28/09/2007	ALBI 2007/11/01			Index Future	258.2000	258.1550	(0.017)	0.0000	0.0000	0
28/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,947.0000	2,882.0000	(2.206)	0	0	0
28/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	44,947.0000	44,432.0000	(1.146)	0	0	0
28/09/2007	ALBI 2008/02/07			Index Future	265.3120	265.2650	(0.018)	0.0000	0.0000	0
28/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,728.0000	115,250.0000	(0.413)	0	0	0
28/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,608.0000	2,600.0000	(0.307)	0	0	0
28/09/2007	ALBI 2008/05/02			Index Future	0.0000	271.5760	100.000	0.0000	0.0000	0
28/09/2007	ALBI 2008/05/02	265.00	Call	Index Future	0.0000	82,209.0000	100.000	0	0	0
28/09/2007	ALBI 2008/05/02	265.00	Put	Index Future	0.0000	16,449.0000	100.000	0	0	0
28/09/2007	ALBI 2008/08/07			Index Future	0.0000	277.8870	100.000	0.0000	0.0000	0
28/09/2007	ALBI 2008/08/07	265.00	Put	Index Future	0.0000	10,014.0000	100.000	0	0	0
28/09/2007	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	138,884.0000	100.000	0	0	0
28/09/2007	ALBI 2008/11/06			Index Future	0.0000	284.1980	100.000	0.0000	0.0000	0
28/09/2007	ALBI 2008/11/06	265.00	Put	Index Future	0.0000	6,198.0000	100.000	0	0	0
28/09/2007	ALBI 2008/11/06	265.00	Call	Index Future	0.0000	198,178.0000	100.000	0	0	0

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28/09/2007	CRD1	2007/11/01			Index Future	110.7000	110.7540	0.049	0.0000	0.0000	8
28/09/2007	CRD1	2008/02/07			Index Future	113.6820	113.7370	0.048	0.0000	0.0000	0
28/09/2007	GOVI	2007/11/01			jGovi	258.9840	259.0765	0.036	0.0000	0.0000	60
28/09/2007	GOVI	2007/11/01	265.00	Put	jGovi	60,503.0000	59,575.0000	(1.534)	0	0	0
28/09/2007	GOVI	2007/11/01	265.00	Call	jGovi	343.0000	340.0000	(0.875)	0	0	0
28/09/2007	GOVI	2008/02/07			jGovi	265.9600	266.0540	0.035	0.0000	0.0000	4
28/09/2007	GOVI	2008/02/07	265.00	Call	jGovi	29,963.0000	30,406.0000	1.478	0	0	0
28/09/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,363.0000	19,866.0000	(2.441)	0	0	0
28/09/2007	GOVI	2008/05/02			jGovi	272.6725	272.7700	0.036	0.0000	0.0000	0
28/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	98,405.0000	99,124.0000	0.731	0	0	0
28/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,680.0000	11,424.0000	(2.192)	0	0	0
28/09/2007	ILBI	2007/11/01			Index Future	281.6250	282.0980	0.168	0.0000	0.0000	0
28/09/2007	ILBI	2008/02/07			Index Future	289.3820	289.8670	0.168	0.0000	0.0000	0
28/09/2007	J153	2010/08/31			jSwap	9.8590	9.8690	0.101	0.0000	0.0000	0
28/09/2007	J157	2015/09/15			jSwap	9.2950	9.2970	0.022	0.0000	0.0000	0
28/09/2007	J186	2026/12/21			jSwap	8.4290	8.4390	0.119	0.0000	0.0000	0
28/09/2007	J201	2014/12/22			jSwap	9.3790	9.3790	-	0.0000	0.0000	0
28/09/2007	J203	2017/09/15			jSwap	9.1380	9.1490	0.120	0.0000	0.0000	0
28/09/2007	J204	2018/12/21			jSwap	9.0520	9.0640	0.133	0.0000	0.0000	0
28/09/2007	J207	2020/01/15			jSwap	8.9480	8.9620	0.156	0.0000	0.0000	0

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28/09/2007	JBAR	2005/12/21			jBar	10.2090	10.2130	0.039	0.0000	0.0000	0
28/09/2007	JFRA	2007/11/01			jFra	10.2590	10.2660	0.068	0.0000	0.0000	0
28/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
28/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,209.0000	7,227.0000	0.250	0	0	0
28/09/2007	JFRA	2008/02/07			jFra	10.3000	10.3090	0.087	0.0000	0.0000	0
28/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,718.0000	15,709.0000	(0.057)	0	0	0
28/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,896.0000	8,826.0000	(0.787)	0	0	0
28/09/2007	JFRA	2008/05/02			jFra	10.2920	10.2970	0.049	0.0000	0.0000	0
28/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,361.0000	15,322.0000	(0.254)	0	0	0
28/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,467.0000	15,435.0000	(0.207)	0	0	0
28/09/2007	JFRA	2008/08/07			jFra	10.0980	10.1660	0.673	0.0000	0.0000	0
28/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,348.0000	18,400.0000	0.283	0	0	0
28/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,718.0000	18,604.0000	(0.609)	0	0	0
28/09/2007	JFRA	2008/11/06			jFra	9.9530	9.9410	(0.121)	0.0000	0.0000	0
28/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,684.0000	20,644.0000	(0.193)	0	0	0
28/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,406.0000	21,395.0000	(0.051)	0	0	0
28/09/2007	JN02	2007/11/01			jNote	9.9600	9.9770	0.171	0.0000	0.0000	0
28/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,289.0000	18,508.0000	1.197	0	0	0
28/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	999.0000	915.0000	(8.408)	0	0	0
28/09/2007	JN02	2008/02/07			jNote	9.8200	9.8370	0.173	0.0000	0.0000	0
28/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,684.0000	20,851.0000	0.807	0	0	0
28/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,026.0000	5,891.0000	(2.240)	0	0	0
28/09/2007	JN02	2008/05/02			jNote	9.6700	9.6860	0.165	0.0000	0.0000	0
28/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,361.0000	13,453.0000	0.689	0	0	0
28/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,733.0000	17,541.0000	(1.083)	0	0	0
28/09/2007	JN05	2007/11/01			jNote	9.4190	9.4230	0.042	0.0000	0.0000	0
28/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,586.0000	17,670.0000	0.478	0	0	0

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28/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,111.0000	1,041.0000	(6.301)	0	0	0
28/09/2007	JN05	2008/02/07			jNote	9.3360	9.3370	0.011	0.0000	0.0000	0
28/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,730.0000	19,714.0000	(0.081)	0	0	0
28/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,487.0000	6,434.0000	(0.817)	0	0	0
28/09/2007	JN05	2008/05/02			jNote	9.2580	9.2560	(0.022)	0.0000	0.0000	0
28/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,776.0000	11,707.0000	(0.586)	0	0	0
28/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,845.0000	19,859.0000	0.071	0	0	0
28/09/2007	JN10	2007/11/01			jNote	9.0070	9.0180	0.122	0.0000	0.0000	0
28/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	5,953.0000	5,520.0000	(7.274)	0	0	0
28/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,403.0000	6,684.0000	4.389	0	0	0
28/09/2007	JN10	2008/02/07			jNote	8.9330	8.9450	0.134	0.0000	0.0000	0
28/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,016.0000	10,315.0000	2.985	0	0	0
28/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	14,367.0000	13,886.0000	(3.348)	0	0	0
28/09/2007	JN10	2008/05/02			jNote	8.8610	8.8740	0.147	0.0000	0.0000	0
28/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,606.0000	19,080.0000	(2.683)	0	0	0
28/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	11,944.0000	12,261.0000	2.654	0	0	0
28/09/2007	JROD	2007/09/28			jRod	9.4030	9.4034	0.005	0.0000	0.0000	0
28/09/2007	JROD	2007/10/31			jRod	9.6690	9.6660	(0.031)	0.0000	0.0000	0
28/09/2007	JROD	2007/11/30			jRod	9.9660	9.9620	(0.040)	0.0000	0.0000	0
28/09/2007	JROD	2007/12/31			jRod	9.8200	10.2290	4.165	0.0000	0.0000	0
28/09/2007	JROD	2008/01/31			jRod	10.0640	10.0580	(0.060)	0.0000	0.0000	0
28/09/2007	JROD	2008/02/29			jRod	10.2650	10.2560	(0.088)	0.0000	0.0000	0
28/09/2007	JROD	2008/03/31			jRod	10.0730	10.4010	3.256	0.0000	0.0000	0

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28/09/2007	OTH1	2007/11/01			Index Future	254.3430	254.2500	(0.037)	0.0000	0.0000	12
28/09/2007	OTH1	2008/02/07			Index Future	261.1940	261.0980	(0.037)	0.0000	0.0000	0
28/09/2007	R153	2007/11/01			Bond Future	8.9380	8.9180	(0.224)	0.0000	0.0000	134
28/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	163.0000	171.0000	4.908	0	0	0
28/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	18,216.0000	17,705.0000	(2.805)	0	0	0
28/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
28/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,414.0000	30,895.0000	(1.652)	0	0	0
28/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	24,735.0000	24,216.0000	(2.098)	0	0	0
28/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	28.0000	29.0000	3.571	0	0	0
28/09/2007	R153	2008/02/07			Bond Future	8.8270	8.8070	(0.227)	0.0000	0.0000	622
28/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,072.0000	3,169.0000	3.158	0	0	0
28/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	16,848.0000	16,471.0000	(2.238)	0	0	0
28/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	21,648.0000	21,236.0000	(1.903)	0	0	0
28/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,029.0000	1,066.0000	3.596	0	0	0
28/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	26,924.0000	26,487.0000	(1.623)	0	0	0
28/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,834.0000	1,896.0000	3.381	0	0	0
28/09/2007	R153	2008/05/02			Bond Future	8.7300	8.7100	(0.229)	0.0000	0.0000	0
28/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	6,453.0000	6,263.0000	(2.944)	0	0	0
28/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	12,301.0000	12,546.0000	1.992	0	0	0
28/09/2007	R157	2007/11/01			Bond Future	8.2490	8.2390	(0.121)	0.0000	0.0000	266
28/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	9,737.0000	9,264.0000	(4.858)	0	0	0
28/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	3,514.0000	3,246.0000	(7.627)	0	0	0
28/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	20,398.0000	20,808.0000	2.010	0	0	75
28/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	923.0000	818.0000	(11.376)	0	0	50
28/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	52,335.0000	51,653.0000	(1.303)	0	0	0
28/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	9,805.0000	10,011.0000	2.101	0	0	35
28/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	34,334.0000	34,908.0000	1.672	0	0	0
28/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	52,335.0000	51,653.0000	(1.303)	0	0	0
28/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	933.0000	936.0000	0.322	0	0	0
28/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	70,216.0000	69,536.0000	(0.968)	0	0	0

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28/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	167.0000	163.0000	(2.395)	0	0	0
28/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	167.0000	163.0000	(2.395)	0	0	0
28/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
28/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	35,385.0000	34,709.0000	(1.910)	0	0	0
28/09/2007	R157	2008/02/07			Bond Future	8.1860	8.1760	(0.122)	0.0000	0.0000	358
28/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	8,459.0000	8,585.0000	1.490	0	0	0
28/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	37,727.0000	37,191.0000	(1.421)	0	0	0
28/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,400.0000	2,436.0000	1.500	0	0	0
28/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	66,313.0000	65,687.0000	(0.944)	0	0	0
28/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,705.0000	4,776.0000	1.509	0	0	0
28/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	51,148.0000	50,558.0000	(1.154)	0	0	0
28/09/2007	R157	2008/05/02			Bond Future	8.1390	8.1290	(0.123)	0.0000	0.0000	0
28/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	11,742.0000	11,489.0000	(2.155)	0	0	0
28/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	34,792.0000	35,185.0000	1.130	0	0	0
28/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	45,920.0000	46,384.0000	1.010	0	0	0
28/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	7,225.0000	7,043.0000	(2.519)	0	0	0
28/09/2007	R186	2007/11/01			Bond Future	7.9570	7.9570	-	0.0000	0.0000	0
28/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	86,128.0000	86,094.0000	(0.039)	0	0	0
28/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	393.0000	359.0000	(8.651)	0	0	0
28/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	48.0000	41.0000	(14.583)	0	0	0
28/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	118,211.0000	118,204.0000	(0.006)	0	0	0
28/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,084.0000	1,975.0000	(5.230)	0	0	0
28/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	56,522.0000	56,413.0000	(0.193)	0	0	0
28/09/2007	R186	2008/02/07			Bond Future	7.8980	7.8980	-	0.0000	0.0000	0
28/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	61,659.0000	61,554.0000	(0.170)	0	0	0
28/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,432.0000	14,327.0000	(0.728)	0	0	0
28/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	24,497.0000	24,378.0000	(0.486)	0	0	0
28/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	41,755.0000	41,635.0000	(0.287)	0	0	0
28/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	85,994.0000	85,914.0000	(0.093)	0	0	0
28/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,732.0000	7,652.0000	(1.035)	0	0	0
28/09/2007	R186	2008/05/02			Bond Future	7.8510	7.8510	-	0.0000	0.0000	0

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28/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	30,549.0000	30,462.0000	(0.285)	0	0	0
28/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	47,564.0000	47,477.0000	(0.183)	0	0	0
28/09/2007	R196	2007/11/01			Bond Future	9.2030	9.2230	0.217	0.0000	0.0000	0
28/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	95.0000	78.0000	(17.895)	0	0	0
28/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,922.0000	6,119.0000	3.327	0	0	0
28/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,774.0000	12,015.0000	2.047	0	0	0
28/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	358.0000	310.0000	(13.408)	0	0	0
28/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,748.0000	8,976.0000	2.606	0	0	0
28/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	19.0000	15.0000	(21.053)	0	0	0
28/09/2007	R196	2008/02/07			Bond Future	8.9450	8.9030	(0.470)	0.0000	0.0000	0
28/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,410.0000	8,091.0000	(3.793)	0	0	0
28/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,182.0000	3,347.0000	5.185	0	0	0
28/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,105.0000	4,856.0000	(4.878)	0	0	0
28/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,646.0000	6,360.0000	(4.303)	0	0	0
28/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,250.0000	2,377.0000	5.644	0	0	0
28/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,531.0000	1,626.0000	6.205	0	0	0
28/09/2007	R196	2008/05/02			Bond Future	8.7670	8.6390	(1.460)	0.0000	0.0000	0
28/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	2,839.0000	2,433.0000	(14.301)	0	0	0
28/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	4,648.0000	5,239.0000	12.715	0	0	0
28/09/2007	R201	2007/11/01			Bond Future	8.2870	8.2670	(0.241)	0.0000	0.0000	91
28/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	745.0000	789.0000	5.906	0	0	0
28/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	146.0000	153.0000	4.795	0	0	0
28/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	30,177.0000	29,143.0000	(3.426)	0	0	0
28/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	43,643.0000	42,573.0000	(2.452)	0	0	0
28/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	57,819.0000	56,742.0000	(1.863)	0	0	0
28/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	20.0000	20.0000	-	0	0	0
28/09/2007	R201	2008/02/07			Bond Future	8.1990	8.1790	(0.244)	0.0000	0.0000	0
28/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,773.0000	3,926.0000	4.055	0	0	0
28/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,728.0000	6,977.0000	3.701	0	0	0
28/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	53,423.0000	52,456.0000	(1.810)	0	0	0
28/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,947.0000	2,033.0000	4.417	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30,690.0000	29,886.0000	(2.620)	0	0	0
28/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	41,380.0000	40,481.0000	(2.173)	0	0	0
28/09/2007	R201	2008/05/02			Bond Future	8.1280	8.1080	(0.246)	0.0000	0.0000	0
28/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	28,122.0000	28,790.0000	2.375	0	0	0
28/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	9,203.0000	8,842.0000	(3.923)	0	0	0
28/09/2007	R203	2007/11/01			Bond Future	8.1630	8.1630	-	0.0000	0.0000	0
28/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	46,104.0000	46,080.0000	(0.052)	0	0	0
28/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	301.0000	276.0000	(8.306)	0	0	0
28/09/2007	R203	2008/02/07			Bond Future	8.0910	8.0910	-	0.0000	0.0000	0
28/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	45,887.0000	45,834.0000	(0.116)	0	0	0
28/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,708.0000	5,656.0000	(0.911)	0	0	0
28/09/2007	R203	2008/05/02			Bond Future	8.0320	8.0320	-	0.0000	0.0000	0
28/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	28,964.0000	28,917.0000	(0.162)	0	0	0
28/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	14,809.0000	14,762.0000	(0.317)	0	0	0
28/09/2007	R204	2007/11/01			Bond Future	8.1440	8.1440	-	0.0000	0.0000	0
28/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,505.0000	1,422.0000	(5.515)	0	0	0
28/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	49,196.0000	49,113.0000	(0.169)	0	0	0
28/09/2007	R204	2008/02/07			Bond Future	8.0750	8.0750	-	0.0000	0.0000	38
28/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	11,290.0000	11,205.0000	(0.753)	0	0	0
28/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	53,345.0000	53,260.0000	(0.159)	0	0	0
28/09/2007	R204	2008/05/02			Bond Future	8.0200	8.0200	-	0.0000	0.0000	0
28/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	31,619.0000	31,569.0000	(0.158)	0	0	0
28/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	15,563.0000	15,513.0000	(0.321)	0	0	0
28/09/2007	R206	2007/11/01			Bond Future	8.2840	8.2640	(0.241)	0.0000	0.0000	0
28/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	552.0000	587.0000	6.341	0	0	0
28/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	25,832.0000	24,935.0000	(3.472)	0	0	0
28/09/2007	R206	2008/02/07			Bond Future	8.1860	8.1660	(0.244)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	25,588.0000	24,896.0000	(2.704)	0	0	0
28/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,583.0000	5,798.0000	3.851	0	0	0
28/09/2007	R206	2008/05/02			Bond Future	8.1110	8.0910	(0.247)	0.0000	0.0000	0
28/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	12,069.0000	11,661.0000	(3.381)	0	0	0
28/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	18,178.0000	18,654.0000	2.619	0	0	0
28/09/2007	R207	2007/11/01			Bond Future	8.0740	8.0740	-	0.0000	0.0000	0
28/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	43,932.0000	43,897.0000	(0.080)	0	0	0
28/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	498.0000	463.0000	(7.028)	0	0	0
28/09/2007	R207	2008/02/07			Bond Future	8.0080	8.0080	-	0.0000	0.0000	0
28/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	44,470.0000	44,414.0000	(0.126)	0	0	0
28/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,403.0000	6,347.0000	(0.875)	0	0	0
28/09/2007	R207	2008/05/02			Bond Future	7.9570	7.9570	-	0.0000	0.0000	0
28/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	14,246.0000	14,196.0000	(0.351)	0	0	0
28/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	35,190.0000	35,140.0000	(0.142)	0	0	0
28/09/2007	R209	2007/11/01			Bond Future	7.5890	7.6090	0.264	0.0000	0.0000	0
28/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	441.0000	345.0000	(21.769)	0	0	0
28/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	63,651.0000	65,576.0000	3.024	0	0	0
28/09/2007	R209	2008/02/07			Bond Future	7.5360	7.5560	0.265	0.0000	0.0000	659
28/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,612.0000	7,123.0000	(6.424)	0	0	0
28/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	65,293.0000	66,842.0000	2.372	0	0	0
28/09/2007	R209	2008/05/02			Bond Future	7.4920	7.5120	0.267	0.0000	0.0000	0
28/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	48,198.0000	46,822.0000	(2.855)	0	0	0
28/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	22,326.0000	23,001.0000	3.023	0	0	0
28/09/2007	TRT1	2007/11/01			Index Future	255.8790	255.9650	0.034	0.0000	0.0000	400
28/09/2007	TRT1	2008/02/07			Index Future	262.7710	262.8590	0.033	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										35,890
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